Probability Analysis of Monopoly

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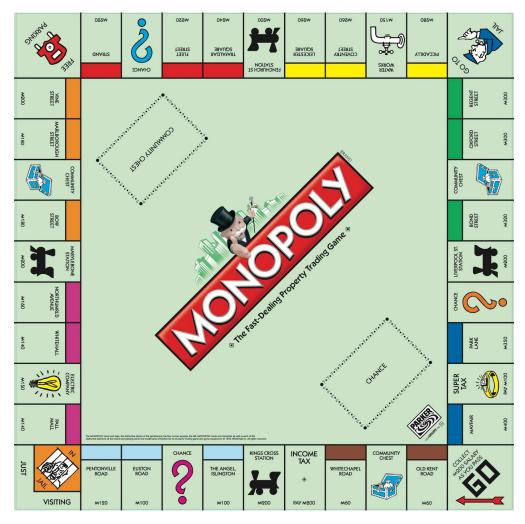
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1 Probability Analysis of Monopoly

In this document we are going to analyze the probabilities in Monopoly to answer the question: which are the best houses to buy?

To answer this question we will create a simulated version of Monopoly and determine the probabilities to land on each square. Then we calculate the expected value for each square. The squares with the highest expected values are the best squares to have.



monopoly

1.1 Squares

Each edge has 9 positions and there are 4 edges. There are 4 corners. Which gives a total of 40 positions where a player can land. The labels are numbered starting at GO.

1.1.1 Labels

There are 40 squares.

1.1.2 Descriptions

We also want to know the proper names, so we don't have to look up the labels.

1.1.3 Purchasable

There are 40 descriptions.

We want to know if they are purchasable so we can sort on that later.

```
In [5]: squares_purchasable = [False, True, False, True, True, False, True, False, True, False, True, True, False, True, True, False, True]
```

1.1.4 Rent

We want to use the rent paid at each square to calculate the expected value. The utility company charge 4 times roll if one is owned, and 10 times roll if both owned. For one railway we charge 25, two 50, three 100, and all four 200.

To find the rent for a utility company, we find the expected value for throwing a dices times 4.

$$4 \cdot E(\bar{k}) = 4 \cdot \frac{1}{6} \cdot (1 + 2 + 3 + 4 + 5 + 6)$$

```
In [6]: E_u = 4 * (1+2+3+4+5+6) / 6
```

We pick the value for one railway which is 25.

1.1.5 Grouping

We want to know in what group they are so we can aggregate our data later.

1.2 Cards

There are two decks of cards.

- Community Cards
- Chance Cards

Each deck contains 16 cards.

1.2.1 Community Cards

Monopoly has 16 community cards.

COMMUNITY CHEST ADVANCE TOKEN TO THE NEAR- EST RAILROAD AND THE VALUE TWICE THE RENTAL TO WHICH HE IS OTHERWISE ENTITLED. IF RAILROAD IS UNOWNED, YOU MAY BUY IT FROM THE BANK.	COMMUNITY CHEST INCOME TAX REFUND COLLECT \$20.00	COMMUNITY CHEST ADVANCE TO "GO"	COMMUNITY CHEST YOU INHERIT \$100.00
COMMUNITY CHEST FROM SALE OF STOCK YOU GET \$45.00	COMMUNITY CHEST GO TO JAIL MOVE DIRECTLY TO JAIL DO NOT PASS "GO" DO NOT COLLECT \$200.00	COMMUNITY CHEST LIFE INSURANCE MATURES COLLECT \$100.00	COMMUNITY CHEST BANK ERROR IN YOUR FAVOR COLLECT \$200.00
COMMUNITY CHEST RECEIVE FOR SERVICES \$25.00	COMMUNITY CHEST DOCTOR'S FEE PAY \$50.00	COMMUNITY CHEST GET OUT OF JAIL FREE This cand may be hept until sended or sold	COMMUNITY CHEST ADVANCE TOKEN TO THE NEAR- EST RAILROAD AND PAY OWNER TWICE THE RENTAL TO WHICH HE IS OTHERWISE ENTITLED. IF RAILROAD IS UNOWNED, YOU MAY BUY IT FROM THE BANK.
COMMUNITY CHEST PAY HOSPITAL \$100.00	COMMUNITY CHEST YOU HAVE WON SECOND PRIZE IN A BEAUTY CONTEST COLLECT \$11.00	COMMUNITY CHEST WE'RE OFF THE GOLD STANDARD COLLECT \$50,00	COMMUNITY CHEST PAY A \$10.00 FINE OR TAKE A "CHANCE"

CC

Because we are only determining the probabilities, we are only interested in the following cards:

- advance to go
- go to jail
- get out of jail, free
- go back 2 spaces

1.2.2 Community deck implementation

We implement the community deck in a class. The class keeps track of a list with 16 cards. An index points to the next card. When we are out of cards, we reset the index and reshuffle the cards.

```
In [10]: from random import shuffle
```

```
class CommunityDeck():
    def __init__(self):
        self.deck = [0] * 16
        self.deck[0] = 'gtg' # go to go
        self.deck[1] = 'gtj' # go to jail
        self.deck[2] = 'goj' # get out of jail
        self.deck[3] = 'gb2' # go back 2 steps
        self.index = 16

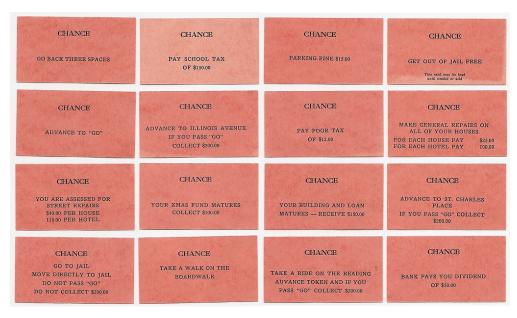
def draw_card(self):
    if self.index >= len(self.deck):
```

```
self.index = 0
shuffle(self.deck)
card = self.deck[self.index]
self.index += 1
return card
```

Now we test it:

1.2.3 Chance Cards

Monopoly has 16 chance cards.



chance

Because we are only determining the probabilities, we are only interested in the following cards:

- go back three spaces
- · get out of jail free
- advance to go
- advance to illinois avenue (R3)
- go to jail

1.2.4 Chance deck implementation

We implement the chance deck in a class. The class keeps track of a list with 16 cards. An index points to the next card. When we are out of cards, we reset the index and reshuffle the cards.

```
In [15]: from random import shuffle
         class ChanceDeck():
             def __init__(self):
                 self.deck = [0] * 16
                 self.deck[0] = 'gtg' # go to go
                 self.deck[1] = 'gtj' # go to jail
                 self.deck[2] = 'goj' # get out of jail
                 self.deck[3] = 'gb3' # go back 3
                 self.deck[4] = 'r3' # go to red 3 (r3)
                 self.index = 16
             def draw_card(self):
                 if self.index >= len(self.deck):
                     self.index = 0
                     shuffle(self.deck)
                 card = self.deck[self.index]
                 self.index += 1
                 return card
  Now we test it:
In [16]: deck = ChanceDeck()
         deck.deck
Out[16]: ['gtg', 'gtj', 'goj', 'gb3', 'r3', 0, 0, 0, 0, 0, 0, 0, 0, 0, 0]
In [17]: deck.draw_card()
Out[17]: 0
In [18]: deck.deck
Out[18]: [0, 'gtj', 'gtg', 0, 0, 0, 'gb3', 0, 0, 0, 0, 0, 'r3', 0, 0, 'goj']
In [19]: deck.index
Out[19]: 1
```

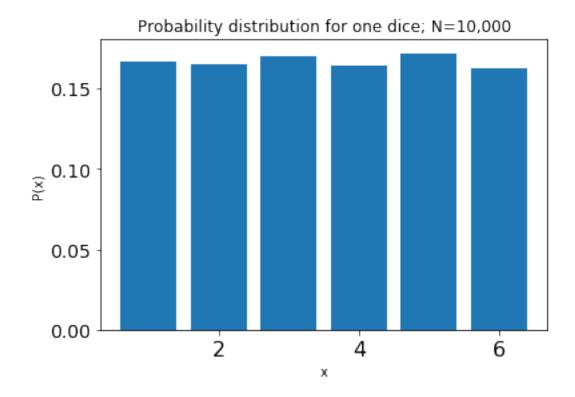
1.3 Dice

We will be implementing the dice as a class. This allows us to encapsulate how the result are determined. It makes it easier to implements other scenarios such as throwing with multiple dices.

1.3.1 Simple: one dice with six sides

A simple setup would be one dice with six sides. This will give uniformly distributed probabilities.

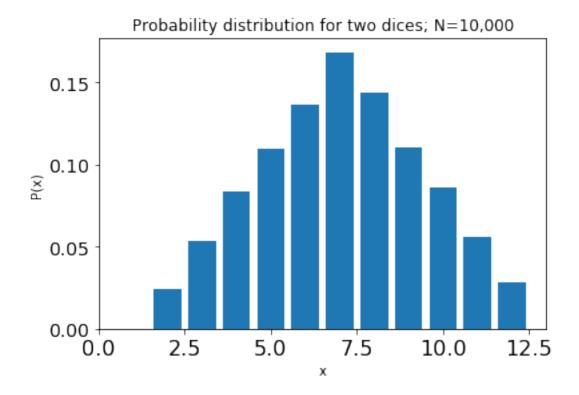
```
In [88]: dice = Dice()
    sides = [0] * dice.dices * dice.sides
    N = 10000
    for i in range(N): sides[dice.throw()-1] += 1
    sides = np.array(sides) / N
    bar(range(1,len(sides)+1), sides);
    ylabel('P(x)')
    xlabel('x')
    title('Probability distribution for one dice; N=10,000');
```



1.3.2 Advanced: two dice with six sides

Monopoly is played with two dices. This will the following probability distribution:

```
In [89]: dice = Dice(2)
    sides = [0] * dice.dices * dice.sides
    N = 10000
    for i in range(N): sides[dice.throw()-1] += 1
    sides = np.array(sides) / N
    bar(range(1,len(sides)+1), sides);
    ylabel('P(x)')
    xlabel('x')
    title('Probability distribution for two dices; N=10,000');
```



1.4 Monopoly simulation

We are playing a simplified version of Monopoly. We will not keep track of money. There will only be one player. If a player goes to jail, the player can continue immediately on the next turn. We will keep track of the card decks. The game will be played with 2 dices. We only count when we land on a square. If we are moved to jail for example, the next round will continue from that new position.

1.4.1 Algorithm

Here we are going to simulate a game for *N* amount of rounds. The game algorithm is simple:

- 1. Roll the dices (there are 2 dices with 6 squares)
- 2. Move to the new position
- 3. Increment the square counter for that position
- 4. Check and handle go to jail
- 5. Check and handle community chest
- 6. Check and handle chance

1.4.2 Modulo arithmetic for position tracking

We can easily keep track of our position with modulo arithemetic. Let C be our position (or index), d the result from throwing the dice, and n the current round. To determine our new position we calculate:

$$C_{n+1} \equiv C_n + d \pmod{40}$$

The modulo is 40 because that are the total amount of squares.

1.4.3 Implementation

Below is the implementation for the Monopoly simulation.

```
In [90]: dice = Dice(2)
         community_deck = CommunityDeck()
         chance_deck = ChanceDeck()
         index = 0 # position
         total_squares = len(squares_labels)
         squares = [0] * total_squares
         rounds = 1000000 # N
         for i in range(rounds):
             # Throw the dice and move our position on the board.
             steps = dice.throw()
             index = (index + steps) % total_squares
             squares[index] += 1
             # We landed on go to jail.
             if squares_labels[index] is 'gtj':
                 index = squares_labels.index('jail')
             # We landed on the community card.
             if squares_labels[index] in ['cc1', 'cc2', 'cc3']:
                 card = community_deck.draw_card()
                 if card is 'gtg': index = squares_labels.index('start')
                 if card is 'gtj': index = squares_labels.index('jail')
                 if card is 'gb2':
                     if index >= 2: index -= 2
                     if index < 2: index = total_squares-abs(index-2)-1</pre>
             # We landed on the chance card.
             if squares_labels[index] in ['c1', 'c2', 'c3']:
                 card = chance_deck.draw_card()
                 if card is 'gtg': index = squares_labels.index('start')
                 if card is 'gtj': index = squares_labels.index('jail')
                 if card is 'r3': index = squares_labels.index('r3')
                 if card is 'gb3':
                     if index >= 3: index -= 3
                     if index < 3: index = total_squares-abs(index-3)-1</pre>
```

It takes around 2.7 seconds to run a game when N = 1,000,000. Because there is only one loop the algorithm will scale linearly.

1.5 Probability statistics

Now we can proceed to analyze our results.

1.5.1 Determining probabilities

With the number of times that each square is visited we can calculate the probabilities. The probability that a square is visited is:

$$P(\bar{x} = x) = \frac{\text{Times visited}}{\text{# of rounds}}$$

We can calculate the expected value for each square in terms of money with:

$$E(\bar{k}) = P(\bar{x} = x) \cdot \text{Rent}$$

We also want to create a DataFrame in Python to easily keep track of everything.

We can calculate a quick summary about the data:

1.5.2 Plot of probabilities by square

If we sort these values descending on the probability, we can easily see which squares have the highest probability to be visited.

```
In [27]: plt.rc('xtick', labelsize=16)
              plt.rc('ytick', labelsize=14)
               df[['Description', 'Probability']].sort_values(by='Probability', ascending=False)\
                      .plot(kind='bar', figsize=(20,5))
              plt.xticks(range(total_squares), df[['Description', 'Probability']]
                      .sort_values(by='Probability', ascending=False)['Description'])
               plt.ylabel('Probability')
               plt.title('Probability by Square');
                                                                 Probability by Square
         0.030
                                                                                                                          Probability
         0.025
         0.020
        0.015
         0.010
                                      Red 2
                                        Yellow 2
                                              Green 1
                                                                     Purple 3
Green 3
                                                                                        Light Blue 2
                      Orange 1
                         ree Parking
                                                                           Purple 2
                                                                                                   Income Tax
                                                                                                      Light Blue 1
                                                                                                               Purple 1
                                           Go to Jail
                                                 Water Works
                                                    Yellow 3
                                                       Frain Station 3
                                                             Station 2
                                                                   Community Chest 3
                                                                               Train Station 4
                                                                                     Electric Company
                                                                                                Train Station 1
                                                                                                                  Community Chest 1
                                Yellow 1
                                                                                                            Light Blue 3
                                                          Red
                                                                                  Chance .
```

Here we can conclude that Orange 1 is the most visited square. Also notice that Orange 2 and Orange 3 are pretty high. It seems that Orange is the best street to have.

1.5.3 Table of probabilities by square

27

y2

Below is the full table with all the squares and their corresponding values.

```
In [102]: df.loc[:, df.columns.isin(['Square', 'Description', 'Probability'])].sort_values(by='F
Out[102]:
                                         Probability
             Square
                            Description
          17
                 cc2
                      Community Chest 2
                                              0.028895
          18
                  02
                                Orange 2
                                             0.028447
          19
                  о3
                                Orange 3
                                             0.028035
          16
                                Orange 1
                                              0.027736
                  о1
          20
                           Free Parking
                   p
                                              0.027539
          21
                  r1
                                   Red 1
                                             0.027316
                                Yellow 1
                                             0.027288
          26
                  y1
          22
                  c2
                                Chance 2
                                             0.026892
          23
                  r2
                                   Red 2
                                             0.026878
```

0.026876

Yellow 2

```
30
                   Go to Jail
                                    0.026837
      gtj
31
       g1
                       Green 1
                                    0.026799
28
                  Water Works
                                    0.026769
       ww
29
       уЗ
                      Yellow 3
                                    0.026719
25
      ts3
              Train Station 3
                                    0.026718
24
       r3
                         Red 3
                                    0.026641
15
      ts2
              Train Station 2
                                    0.026571
32
       g2
                       Green 2
                                    0.026236
33
           Community Chest 3
      ссЗ
                                    0.025676
14
       рЗ
                     Purple 3
                                    0.025082
34
                       Green 3
                                    0.024969
       g3
13
       p2
                     Purple 2
                                    0.024221
35
              Train Station 4
                                    0.023904
      ts4
7
       c1
                      Chance 1
                                    0.023619
12
       ес
             Electric Company
                                    0.023254
8
                                    0.023096
      1b2
                 Light Blue 2
10
     jail
                          Jail
                                    0.023040
36
                      Chance 3
                                    0.023013
       сЗ
5
              Train Station 1
                                    0.023001
       t1
4
       it
                   Income Tax
                                    0.022989
                 Light Blue 1
6
      lb1
                                    0.022955
3
       b2
                       Brown 2
                                    0.022941
9
      1b3
                 Light Blue 3
                                    0.022853
11
                     Purple 1
       р1
                                    0.022802
2
      cc1
           Community Chest 1
                                    0.022639
1
       b1
                                    0.022416
                       Brown 1
38
                                    0.022214
                    Super Tax
       st
0
    start
                         Start
                                    0.022133
37
                  Dark Blue 1
      db1
                                    0.022018
39
      db2
                  Dark Blue 2
                                    0.021973
```

1.5.4 Top 10 highest probability squares

The top 10 squares that have the highest probability for a player to land on are:

```
Out[101]:
              Square
                      Description Probability
           18
                  02
                                        0.028447
                          Orange 2
           19
                  о3
                          Orange 3
                                        0.028035
           16
                  ο1
                          Orange 1
                                        0.027736
           21
                  r1
                             Red 1
                                        0.027316
           26
                                        0.027288
                  у1
                          Yellow 1
           23
                  r2
                             Red 2
                                        0.026878
           27
                          Yellow 2
                                        0.026876
                  у2
           31
                  g1
                           Green 1
                                        0.026799
           28
                      Water Works
                                        0.026769
                  ww
                          Yellow 3
                                        0.026719
           29
                  уЗ
```

The total probability for all 10 squares is:

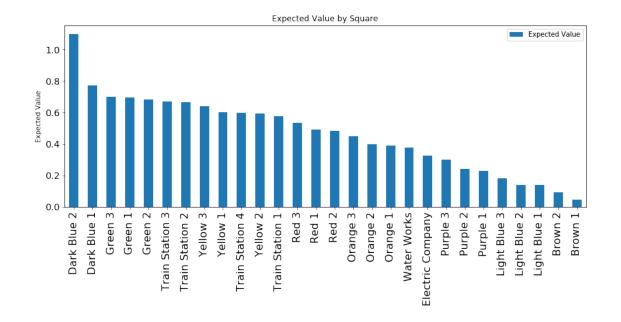
plt.ylabel('Expected Value')

plt.title('Expected Value by Square');

1.5.5 Plot of expected value per turn

Now we want to know how much each square generates per turn with the found probabilities and the rent the player needs to pay when we land on it. First we make a selection to only get the purchasable squares.

.sort_values(by='Expected Value', ascending=False)['Description'])



1.5.6 Table of expected value per turn

The full table of expected values is below.

Out[116]:	Square	Description	Rent	Probability	Expected Value
3	-	Dark Blue 2	50.0	0.021973	1.098650
3		Dark Blue 1	35.0	0.022018	0.770630
3		Green 3	28.0	0.024969	0.699132
3	_	Green 1	26.0	0.026799	0.696774
3	0	Green 2	26.0	0.026236	0.682136
2	0	Train Station 3	25.0	0.026718	0.667950
1		Train Station 2	25.0	0.026571	0.664275
2		Yellow 3	24.0	0.026719	0.641256
2	J	Yellow 1	22.0	0.027288	0.600336
3	•	Train Station 4	25.0	0.023904	0.597600
2	7 y2	Yellow 2	22.0	0.026876	0.591272
5		Train Station 1	25.0	0.023001	0.575025
2	4 r3	Red 3	20.0	0.026641	0.532820
2	1 r1	Red 1	18.0	0.027316	0.491688
2	3 r2	Red 2	18.0	0.026878	0.483804
1	9 o3	Orange 3	16.0	0.028035	0.448560
1	8 o2	Orange 2	14.0	0.028447	0.398258
1	6 01	Orange 1	14.0	0.027736	0.388304
2	ww 8	Water Works	14.0	0.026769	0.374766
1	2 ec	Electric Company	14.0	0.023254	0.325556
1	4 p3	Purple 3	12.0	0.025082	0.300984
1	3 p2	Purple 2	10.0	0.024221	0.242210
1	1 p1	Purple 1	10.0	0.022802	0.228020
9	1b3	Light Blue 3	8.0	0.022853	0.182824
8	1b2	Light Blue 2	6.0	0.023096	0.138576
6	lb1	Light Blue 1	6.0	0.022955	0.137730
3	b2	Brown 2	4.0	0.022941	0.091764
1	b1	Brown 1	2.0	0.022416	0.044832

1.6 Grouped probability statistics

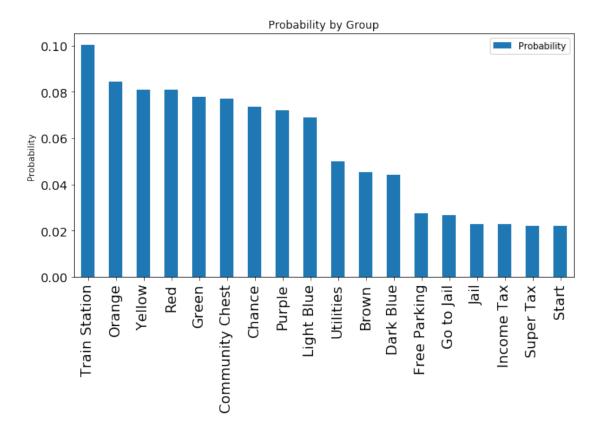
We want to answer the following questions:

- 1. What are the best streets to have?
- 2. What is the probability to be in jail?
- 3. What is the probability to draw a card?

1.6.1 Plot of probabilities by group

To find what the probabilities are per street, chance, community chest, etc., we are going to aggregate the possibilities.

```
In [34]: aggregated_df = pd.DataFrame(df.groupby(['Aggregate'])['Probability'].sum()).reset_index
Now we plot the aggregated probabilities.
```



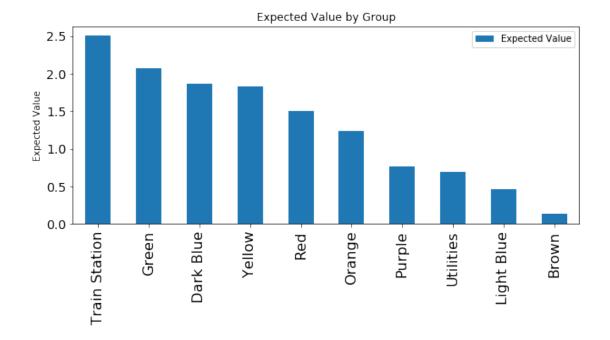
1.6.2 Table of probabilities by group

A total overview of all the probabilities can be found in the table below:

```
17
              Yellow
                         0.080883
12
                         0.080835
                 Red
6
               Green
                         0.078004
2
    Community Chest
                         0.077210
              Chance
1
                         0.073524
              Purple
                         0.072105
11
9
         Light Blue
                         0.068904
16
          Utilities
                         0.050023
0
               Brown
                         0.045357
3
          Dark Blue
                         0.043991
4
       Free Parking
                         0.027539
         Go to Jail
5
                         0.026837
8
                Jail
                         0.023040
7
         Income Tax
                         0.022989
           Super Tax
14
                         0.022214
13
               Start
                         0.022133
```

1.6.3 Plot of expected values by group

If we find the expected values by each aggregate we can find out which group generated the most money per turn.



We can conclude that the Train Station yields the most. This are however 4 squares. The best street to have is Green.

1.6.4 Table of expected values by group

A full table of expected values can be found below

In [39]: aggregated_ev_df.sort_values('Expected Value', ascending=False)

Out[39]:		Aggregate	Expected Value
	7	Train Station	2.504850
	2	Green	2.078042
	1	Dark Blue	1.869280
	9	Yellow	1.832864
	6	Red	1.508312
	4	Orange	1.235122
	5	Purple	0.771214
	8	Utilities	0.700322
	3	Light Blue	0.459130
	0	Brown	0.136596

1.7 Other probabilities

1.7.1 Train station probabilities

We can conclude that Train Station has the highest probability to land on. However, we need to take into account that there are four squares to land on.

0.597600

0.575025

0.023904

0.023001

1.7.2 Probability to be in jail

35

To find the total probability to be in jail, we need to take into account that:

- We can land on jail.
- We can land on go to jail.
- There is one community card which sends you to jail.

ts4 Train Station 4

t1 Train Station 1

• There is one chance card which sends you to jail.

Each deck has 16 cards, therefore the probability to draw go to jail is $P(\bar{x} = \text{go to jail}) = \frac{1}{16}$.

```
P(\bar{x}=\text{in jail}) = P(\bar{x}=\text{jail}) + P(\bar{x}=\text{go to jail}) + \frac{1}{16} \left[ P(\bar{x}=\text{community chest}) + P(\bar{x}=\text{chance}) \right]
In \ [41]: \ P_{\text{jail}} = \sup(\text{aggregated\_df.loc[aggregated\_df['Aggregate']} == 'Jail' \\ P_{\text{go_to_jail}} = \sup(\text{aggregated\_df.loc[aggregated\_df['Aggregate']} == 'Go \text{ to Jail'} \\ P_{\text{community\_card}} = \sup(\text{aggregated\_df.loc[aggregated\_df['Aggregate']} == 'Community \text{ Chest} \\ P_{\text{chance\_card}} = \sup(\text{aggregated\_df.loc[aggregated\_df['Aggregate']} == 'Chance')
In \ [42]: \ P_{\text{jail}} + P_{\text{go_to_jail}} + 1/16 * (P_{\text{community\_card}} + P_{\text{chance\_card}})
Out[42]: \ 0.0592978750000000007
```

1.7.3 Probability to draw a card

To find the probability to draw a card, we simply calculate:

```
P(\bar{x}={\rm draw\;a\;card})=P(\bar{x}={\rm community\;chest})+P(\bar{x}={\rm chance}) 
 In [43]: P_community_card + P_chance_card  
 Out[43]: 0.1507340000000001
```

Where the probabilities for the community chest square are:

cc1 Community Chest 1

0.022639

And the probabilities for the chance square are:

```
In [121]: df.loc[df['Aggregate'] == 'Chance', df.columns.isin(['Square', 'Description', 'Probabi
              .sort_values('Probability', ascending=False)
Out[121]:
             Square Description Probability
          22
                 c2
                       Chance 2
                                     0.026892
                       Chance 1
          7
                 c1
                                     0.023619
                       Chance 3
          36
                 c3
                                     0.023013
```

1.8 Conclusion

We saw the expected values per turn for each square. Train stations are by far the best to buy. The multiplier for them is not taken into account here. Which means that the actual results are even better. After that, buying should be done in a priority. I wouldn't buy utilities, brown and light blue squares because they have a very low expected value.

1.8.1 Top 10 streets

A table of the top 10 squares by expected value.

Out[122]:		Square	Description	Probability	Expected Value
	39	db2	Dark Blue 2	0.021973	1.098650
	37	db1	Dark Blue 1	0.022018	0.770630
	34	g3	Green 3	0.024969	0.699132
	31	g1	Green 1	0.026799	0.696774
	32	g2	Green 2	0.026236	0.682136
	25	ts3	Train Station 3	0.026718	0.667950
	15	ts2	Train Station 2	0.026571	0.664275
	29	у3	Yellow 3	0.026719	0.641256
	26	y1	Yellow 1	0.027288	0.600336
	35	ts4	Train Station 4	0.023904	0.597600

1.8.2 Top 10 groups

A table of the top 10 groups by expected value.

```
In [47]: aggregated_ev_df.sort_values('Expected Value', ascending=False).head(10)
```

```
Out [47]:
                 Aggregate Expected Value
         7
            Train Station
                                   2.504850
         2
                     Green
                                   2.078042
         1
                 Dark Blue
                                   1.869280
         9
                    Yellow
                                   1.832864
         6
                       Red
                                   1.508312
         4
                    Orange
                                   1.235122
```

```
5 Purple 0.771214
8 Utilities 0.700322
3 Light Blue 0.459130
0 Brown 0.136596
```

Additional note about train stations Notice that if you own all 4 train stations, any visitor has to pay \$200 instead of the \$25 for owning one. From this we can find that the expected value is multiplied by 8, if you own them all.

```
In [61]: 8 * df.loc[df['Aggregate'] == 'Train Station']['Expected Value'].sum()
Out[61]: 20.03879999999998
```

And for 3 train stations, any visitor has to pay \$100, which multiplied by 4 gives:

Finally for 2 train stations, any visitor has to pay \$50, which multiplied by 2 gives:

```
In [63]: 2 * df.loc[df['Aggregate'] == 'Train Station']['Expected Value'].sum()
Out[63]: 5.009699999999999
```

Now keep in mind that if you own the **entire** best street, the results are:

1.8.3 Probability to go to jail

The probability to go to jail is:

```
In [48]: P_jail + P_go_to_jail + 1/16 * (P_community_card + P_chance_card)
Out[48]: 0.059297875000000007
```

1.8.4 Probability to draw a card

The probability to draw a card is:

```
In [49]: P_community_card + P_chance_card
Out[49]: 0.1507340000000001
```